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Paul Malliavin at the ICM 2006 in Madrid, Mathematics: Institutions: where he introduced the Malliavin calculus;

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Paul Malliavin, Anton Thalmaier. (19 December 2005). { Malliavin calculus provides an infinite-dimensional differential calculus in the context of continuous paths

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Bibliography Includes bibliographical references (pages 253-261) and index. Publisher's Summary This monograph is a concise introduction to the stochastic calculus of

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3. stochastic calculus of variations

3. Stochastic Calculus of Variations 3.1 Introduction This Lecture is a story in four acts. The common thread is provided by some intuitions about Brownian motion

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Noether s theorem in symmetric stochastic calculus

Quite recently, a symmetric stochastic calculus of variations was proposed to formulate canonical stochastic dynamics, which is an extension of Nelson s stochastic

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